

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**January 31, 2022**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 11,317,360.94
Total Cash and Cash Equivalents	<u>11,317,360.94</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	488,728,645.95
High Yield ( <i>Internally Managed</i> )	-
Total Fixed Income Securities	<u>488,728,645.95</u>

**Broad Domestic Equity**

SSgA Russell 3000	<u>350,412,496.88</u>
Total Broad Domestic Equity	<u>350,412,496.88</u>

**Global Equity Ex-U.S.**

SOA International Equity Pool	<u>225,488,075.63</u>
Total Global Equity Ex-U.S.	<u>225,488,075.63</u>

**Real Assets**

Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	<u>43,811,586.74</u>
Total Real Assets	<u>43,811,586.74</u>

**Receivables and Payables**

Income Receivable/Payable	(333.69)
Payable To/From	-
Total Receivables and Payables	<u>(333.69)</u>

**Total Assets**

\$ 1,119,757,832.45

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**January 31, 2022**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ (333.69)	\$ 2,504.70
	<u>(333.69)</u>	<u>2,504.70</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	(10,261,325.64)	(11,006,127.28)
High Yield ( <i>Internally Managed</i> )	-	-
	<u>(10,261,325.64)</u>	<u>(11,006,127.28)</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	(21,608,023.30)	11,127,722.10
	<u>(21,608,023.30)</u>	<u>11,127,722.10</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	(8,438,524.44)	(11,145,271.93)
	<u>(8,438,524.44)</u>	<u>(11,145,271.93)</u>
<b>Real Assets</b>		
Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	(3,756,909.57)	3,194,986.74
	<u>(3,756,909.57)</u>	<u>3,194,986.74</u>
<b>Total Investment Income (Loss)</b>	<b>\$ (44,065,116.64)</b>	<b>\$ (7,826,185.67)</b>
<b>Payable To/From</b>	-	-
<b>Total Invested Assets, Beginning of Period</b>	<b>1,163,881,870.79</b>	<b>1,149,165,448.56</b>
<b>Net Contribution (Withdrawal)</b>	<b>(58,921.70)</b>	<b>(21,581,430.44)</b>
<b>Total Assets</b>	<b><u>\$ 1,119,757,832.45</u></b>	<b><u>\$ 1,119,757,832.45</u></b>